



Daily MTM Report

Daily summary for: 19/04/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.53640	7.46270		13.35	152,152,379.60	20,189	259,394.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		9.00000	11,000	16.85	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		946.00000	875,000	16.85	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,687.00000	8,614,000	39.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	37.42	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,687.00000	6,614,000	37.42	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,313.00000	3,386,000	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,737.00000	8,664,000	39.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	37.49	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,737.00000	6,664,000	37.49	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,263.00000	3,336,000	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	39.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,837.00000	8,764,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,137.00000	9,064,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,337.00000	9,264,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	38.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,337.00000	7,264,000	38.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,337.00000	3,264,000	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,287.00000	9,214,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,287.00000	7,214,000	38.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,287.00000	3,214,000	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,713.00000	1,786,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,713.00000	2,786,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,237.00000	9,164,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	38.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,237.00000	7,164,000	38.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,037.00000	8,964,000	39.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,087.00000	9,014,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,987.00000	8,914,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,987.00000	6,914,000	37.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		165.00000	205,000	13.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		152.00000	119,000	13.51	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,015.00000	1,088,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		2.00000	2,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,013.00000	2,086,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,013.00000	3,086,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,887.00000	8,814,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,887.00000	6,814,000	37.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,114.00000	1,187,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,113.00000	2,186,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,113.00000	3,186,000	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,787.00000	8,714,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		292.00000	345,000	14.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		79.00000	59,000	14.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,214.00000	1,287,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,213.00000	3,286,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,837.00000	6,764,000	37.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,337.00000	5,264,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		12.00000	15,000	16.46	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		849.00000	779,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		257.00000	307,000	13.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		94.00000	71,000	13.99	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,164.00000	1,237,000	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,163.00000	2,236,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,163.00000	3,236,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		8.00000	9,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		995.00000	923,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	4,000	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,290.00000	1,218,000	18.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,137.00000	7,064,000	38.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,087.00000	7,014,000	37.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,087.00000	4,014,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,037.00000	6,964,000	37.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	4,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,241.00000	1,168,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		770.00000	841,000	15.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		7.00000	5,000	15.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,763.00000	1,836,000	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,763.00000	2,836,000	17.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	17.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		7.00000	8,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,044.00000	972,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		144.00000	176,000	13.35	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		181.00000	140,000	13.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,963.00000	2,036,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,963.00000	3,036,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,587.00000	5,514,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,587.00000	4,514,000	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,587.00000	3,514,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		6.00000	7,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,093.00000	1,021,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		125.00000	153,000	13.54	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		212.00000	167,000	13.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		916.00000	989,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		3.00000	3,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,913.00000	1,986,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,913.00000	2,986,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,637.00000	5,564,000	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,637.00000	4,564,000	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,637.00000	3,564,000	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		5.00000	6,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,142.00000	1,070,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		867.00000	939,000	16.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		4.00000	3,000	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,863.00000	1,936,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,863.00000	2,936,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,687.00000	5,614,000	35.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,687.00000	3,614,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	5,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,191.00000	1,119,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		819.00000	890,000	16.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		6.00000	4,000	16.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,813.00000	1,886,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,813.00000	2,886,000	17.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	17.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,837.00000	5,764,000	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,837.00000	4,764,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,837.00000	3,764,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	3,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,340.00000	1,267,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		59.00000	73,000	14.52	0.00	0	21,795.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		396.00000	337,000	14.52	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		675.00000	745,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		12.00000	9,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,663.00000	1,736,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,663.00000	2,736,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		50.00000	62,000	14.71	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		437.00000	376,000	14.71	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		628.00000	697,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		15.00000	11,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,613.00000	1,686,000	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,613.00000	2,686,000	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,937.00000	5,864,000	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,937.00000	3,864,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	2,000	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,439.00000	1,366,000	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		43.00000	53,000	14.90	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		480.00000	417,000	14.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		582.00000	650,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		19.00000	14,000	15.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,563.00000	1,636,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,563.00000	2,636,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,037.00000	5,964,000	36.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,037.00000	3,964,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,237.00000	6,164,000	36.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,237.00000	5,164,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,237.00000	4,164,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,237.00000	3,164,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,187.00000	6,114,000	36.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,187.00000	5,114,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,187.00000	4,114,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		367.00000	426,000	14.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		54.00000	40,000	14.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,313.00000	1,387,000	18.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,313.00000	2,386,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,137.00000	6,064,000	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,137.00000	4,064,000	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,137.00000	3,064,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,638.00000	1,565,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		23.00000	28,000	15.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		660.00000	592,000	15.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		408.00000	469,000	14.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		45.00000	33,000	14.63	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,363.00000	1,437,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,363.00000	2,436,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,987.00000	5,914,000	36.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,987.00000	3,914,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		37.00000	46,000	15.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		524.00000	460,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		537.00000	603,000	15.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		24.00000	17,000	15.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,513.00000	1,587,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,513.00000	2,586,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	36.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,887.00000	5,814,000	36.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,887.00000	4,814,000	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,887.00000	3,814,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,489.00000	1,416,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	3,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,389.00000	1,317,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,537.00000	5,464,000	35.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,537.00000	4,464,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,539.00000	1,466,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		493.00000	557,000	14.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		30.00000	21,000	14.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,463.00000	1,537,000	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,737.00000	5,664,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,737.00000	3,664,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	19.95	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,738.00000	1,665,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		329.00000	385,000	14.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		66.00000	49,000	14.31	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,263.00000	1,337,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,263.00000	2,336,000	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,387.00000	4,314,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,788.00000	1,715,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	2,000	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,588.00000	1,516,000	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		224.00000	271,000	13.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		111.00000	85,000	13.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,037.00000	7,964,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,537.00000	6,464,000	37.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,037.00000	4,964,000	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,537.00000	3,464,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		965.00000	1,038,000	16.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		2.00000	2,000	16.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,463.00000	2,536,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,963.00000	4,036,000	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,287.00000	8,214,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,787.00000	6,714,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,787.00000	3,714,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		14.00000	18,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		801.00000	732,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		722.00000	793,000	15.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		9.00000	7,000	15.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,213.00000	2,286,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,713.00000	3,786,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	20.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,838.00000	1,765,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		108.00000	133,000	13.74	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		245.00000	197,000	13.74	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,787.00000	4,714,000	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	31.86	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,437.00000	4,364,000	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	19.76	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,688.00000	1,615,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,888.00000	1,815,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		93.00000	115,000	13.93	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		280.00000	229,000	13.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,737.00000	4,664,000	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,137.00000	2,064,000	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	1,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,037.00000	1,965,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		80.00000	99,000	14.13	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		317.00000	263,000	14.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,187.00000	2,114,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,087.00000	2,014,000	21.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,988.00000	1,915,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		69.00000	85,000	14.32	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		356.00000	299,000	14.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,087.00000	5,014,000	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		20.00000	24,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		707.00000	638,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,287.00000	5,214,000	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,187.00000	3,114,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,087.00000	3,014,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,987.00000	2,914,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		11.00000	13,000	16.65	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		898.00000	827,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,137.00000	5,064,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,037.00000	2,964,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,937.00000	2,864,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		17.00000	21,000	16.07	0.00	0	135.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		754.00000	685,000	16.07	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,987.00000	4,914,000	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,887.00000	2,814,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,787.00000	2,714,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,687.00000	2,614,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,587.00000	2,514,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,487.00000	2,414,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,387.00000	2,314,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,287.00000	2,214,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		27.00000	33,000	15.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		614.00000	547,000	15.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	32.59	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,687.00000	4,614,000	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	20.73	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,938.00000	1,865,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,937.00000	4,864,000	33.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,837.00000	2,764,000	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,737.00000	2,664,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,637.00000	2,564,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,437.00000	2,364,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,337.00000	2,264,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,237.00000	2,164,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		31.00000	39,000	15.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		568.00000	503,000	15.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,537.00000	2,464,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,237.00000	8,164,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,763.00000	3,836,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,287.00000	6,214,000	36.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,287.00000	4,214,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,337.00000	8,264,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,337.00000	6,264,000	36.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,337.00000	4,264,000	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,663.00000	3,736,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,487.00000	8,414,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,487.00000	6,414,000	37.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,487.00000	4,414,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,513.00000	3,586,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,387.00000	8,314,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,387.00000	6,314,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,613.00000	3,686,000	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,037.00000	9,964,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,437.00000	8,364,000	39.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,437.00000	6,364,000	37.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,563.00000	3,636,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,537.00000	8,464,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,463.00000	3,536,000	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,587.00000	8,514,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,587.00000	6,514,000	37.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		450.00000	513,000	14.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		37.00000	27,000	14.79	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,413.00000	1,487,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,413.00000	2,486,000	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,413.00000	3,486,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,137.00000	8,064,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,863.00000	3,936,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,187.00000	8,114,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,813.00000	3,886,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,637.00000	8,564,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,637.00000	6,564,000	37.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,363.00000	3,436,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		194.00000	237,000	13.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		131.00000	101,000	13.67	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.65170	7.57660		14.70	12,456,967.60	1,628	14,763.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,273.00000	8,198,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,273.00000	6,198,000	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,274.00000	4,199,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		19.00000	20,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,292.00000	2,218,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		773.00000	834,000	13.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		46.00000	32,000	13.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,730.00000	1,804,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,727.00000	2,802,000	23.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,727.00000	3,802,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,223.00000	8,148,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,223.00000	6,148,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,224.00000	4,149,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		21.00000	22,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,244.00000	2,170,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		210.00000	231,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		433.00000	379,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		816.00000	879,000	13.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		39.00000	27,000	13.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,780.00000	1,854,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	2,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,777.00000	2,852,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,777.00000	3,852,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		196.00000	215,000	15.50	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		469.00000	413,000	15.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,323.00000	8,248,000	31.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,323.00000	6,248,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,324.00000	4,249,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		18.00000	19,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,341.00000	2,267,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		183.00000	200,000	15.70	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		506.00000	448,000	15.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		731.00000	791,000	14.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		54.00000	39,000	14.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,680.00000	1,755,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,677.00000	2,752,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,677.00000	3,752,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,373.00000	8,298,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,373.00000	6,298,000	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,374.00000	4,299,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		17.00000	17,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,390.00000	2,315,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		171.00000	187,000	15.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		544.00000	485,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		690.00000	748,000	14.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		63.00000	46,000	14.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,631.00000	1,705,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	3,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,627.00000	2,702,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,627.00000	3,702,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,473.00000	8,398,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,473.00000	6,398,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,474.00000	4,399,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		14.00000	15,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,487.00000	2,413,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		150.00000	163,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		623.00000	561,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		612.00000	667,000	14.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		85.00000	65,000	14.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,532.00000	1,606,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	4,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,527.00000	2,602,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,527.00000	3,602,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,523.00000	8,448,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,523.00000	6,448,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,524.00000	4,449,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		13.00000	14,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,536.00000	2,462,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		140.00000	152,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		663.00000	600,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		574.00000	627,000	14.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		97.00000	75,000	14.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,482.00000	1,556,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	4,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,477.00000	2,552,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,477.00000	3,552,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,573.00000	8,498,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,573.00000	6,498,000	28.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	24.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,574.00000	4,499,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		12.00000	13,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,585.00000	2,511,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		131.00000	142,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		704.00000	640,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		538.00000	589,000	14.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		111.00000	87,000	14.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,433.00000	1,507,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		6.00000	5,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,427.00000	2,502,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,427.00000	3,502,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,723.00000	8,648,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,723.00000	6,648,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,724.00000	4,649,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		9.00000	10,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,732.00000	2,658,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		437.00000	483,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		160.00000	131,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,285.00000	1,358,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		8.00000	6,000	15.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,278.00000	2,353,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,277.00000	3,352,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,673.00000	8,598,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,673.00000	6,598,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,674.00000	4,599,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		10.00000	11,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,683.00000	2,609,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		116.00000	124,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		789.00000	722,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		470.00000	517,000	14.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		143.00000	115,000	14.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,335.00000	1,408,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		8.00000	6,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,328.00000	2,402,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,327.00000	3,402,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,823.00000	8,748,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,823.00000	6,748,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,824.00000	4,749,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		8.00000	8,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,831.00000	2,756,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		96.00000	102,000	17.68	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		919.00000	850,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		377.00000	420,000	14.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		200.00000	168,000	14.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,188.00000	1,260,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		11.00000	8,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,178.00000	2,253,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,177.00000	3,252,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		109.00000	116,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		832.00000	764,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,123.00000	8,048,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,123.00000	6,048,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,124.00000	4,049,000	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		25.00000	26,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,148.00000	2,074,000	22.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		241.00000	266,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		364.00000	314,000	14.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		904.00000	970,000	13.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		27.00000	18,000	13.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,879.00000	1,954,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,877.00000	2,952,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,877.00000	3,952,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,173.00000	8,098,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,173.00000	6,098,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,174.00000	4,099,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		23.00000	24,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,196.00000	2,122,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		225.00000	248,000	15.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		398.00000	346,000	15.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		860.00000	924,000	13.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		33.00000	22,000	13.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,829.00000	1,904,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,827.00000	2,902,000	24.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,827.00000	3,902,000	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,423.00000	8,348,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,423.00000	6,348,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,424.00000	4,349,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		15.00000	16,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,438.00000	2,364,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		160.00000	174,000	16.09	17,400.00	100	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		583.00000	522,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		650.00000	707,000	14.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		73.00000	55,000	14.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,581.00000	1,655,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	3,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,577.00000	2,652,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,577.00000	3,652,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,623.00000	8,548,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,623.00000	6,548,000	28.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,624.00000	4,549,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		11.00000	12,000	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,634.00000	2,560,000	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		123.00000	133,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		746.00000	681,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		503.00000	553,000	14.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		126.00000	101,000	14.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,384.00000	1,457,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		7.00000	5,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,377.00000	2,452,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,377.00000	3,452,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,773.00000	8,698,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,773.00000	6,698,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,774.00000	4,699,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		9.00000	9,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,782.00000	2,707,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		102.00000	109,000	17.48	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		875.00000	807,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		407.00000	451,000	14.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		180.00000	149,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,236.00000	1,309,000	15.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		9.00000	7,000	15.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,228.00000	2,303,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,227.00000	3,302,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		38.00000	38,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,761.00000	1,686,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		43.00000	43,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,616.00000	1,541,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,054.00000	983,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		81.00000	85,000	18.28	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,191.00000	1,119,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		68.00000	71,000	18.87	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		45.00000	46,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,568.00000	1,494,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		50.00000	51,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,473.00000	1,399,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		76.00000	80,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,099.00000	1,028,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		300.00000	258,000	14.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		277.00000	310,000	14.66	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.76750	7.69070		15.33	217,490.00	28	6,744.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,259.00000	8,183,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,260.00000	6,184,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		16.00000	16,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,275.00000	4,199,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		61.00000	63,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,320.00000	2,246,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		296.00000	320,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		555.00000	503,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		835.00000	893,000	14.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		94.00000	76,000	14.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,752.00000	1,827,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		11.00000	10,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,742.00000	2,819,000	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,741.00000	3,818,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		169.00000	181,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,028.00000	964,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,309.00000	8,233,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,310.00000	6,234,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		15.00000	15,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,324.00000	4,248,000	26.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		59.00000	60,000	22.55	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,368.00000	2,293,000	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		797.00000	854,000	14.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		106.00000	87,000	14.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,703.00000	1,778,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		12.00000	11,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,693.00000	2,769,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,691.00000	3,768,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,359.00000	8,283,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,360.00000	6,284,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		14.00000	14,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,373.00000	4,297,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		57.00000	58,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,416.00000	2,341,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		268.00000	290,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		627.00000	573,000	16.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		760.00000	816,000	14.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		119.00000	99,000	14.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,654.00000	1,729,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		13.00000	12,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,643.00000	2,719,000	20.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,641.00000	3,718,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,409.00000	8,333,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,410.00000	6,334,000	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		13.00000	13,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,422.00000	4,346,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		55.00000	56,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,464.00000	2,389,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		256.00000	276,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		665.00000	609,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		724.00000	778,000	14.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		133.00000	111,000	14.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,606.00000	1,680,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		15.00000	13,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,593.00000	2,670,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	3,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,591.00000	3,668,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		282.00000	304,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		591.00000	537,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,459.00000	8,383,000	27.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,460.00000	6,384,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		13.00000	12,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,472.00000	4,395,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		53.00000	54,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,512.00000	2,437,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		244.00000	263,000	16.67	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		703.00000	646,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		689.00000	742,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		148.00000	125,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,557.00000	1,631,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		16.00000	14,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,543.00000	2,620,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,541.00000	3,618,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,509.00000	8,433,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,510.00000	6,434,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		12.00000	12,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,521.00000	4,445,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		51.00000	52,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,560.00000	2,485,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		232.00000	250,000	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		741.00000	683,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		656.00000	706,000	14.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		165.00000	139,000	14.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,509.00000	1,583,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		18.00000	16,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,494.00000	2,570,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,491.00000	3,568,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,559.00000	8,483,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,560.00000	6,484,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		11.00000	11,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,570.00000	4,494,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		50.00000	50,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,609.00000	2,533,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		222.00000	238,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		781.00000	721,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		623.00000	672,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		182.00000	155,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,461.00000	1,534,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		20.00000	17,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,444.00000	2,520,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	20.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,441.00000	3,518,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,759.00000	8,683,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,760.00000	6,684,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		9.00000	8,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,768.00000	4,691,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		44.00000	43,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,803.00000	2,726,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		185.00000	198,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		944.00000	881,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		504.00000	547,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		263.00000	230,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,271.00000	1,342,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		30.00000	25,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,245.00000	2,321,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,241.00000	3,318,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,709.00000	8,633,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,710.00000	6,634,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		9.00000	9,000	25.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,718.00000	4,642,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		45.00000	45,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,754.00000	2,678,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		193.00000	207,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		902.00000	840,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		532.00000	576,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		241.00000	209,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,318.00000	1,390,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		27.00000	23,000	15.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,295.00000	2,371,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	19.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,291.00000	3,368,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		162.00000	173,000	18.17	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,071.00000	1,006,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,809.00000	8,733,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,810.00000	6,734,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		8.00000	8,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,817.00000	4,741,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		42.00000	42,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,851.00000	2,775,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		177.00000	189,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		986.00000	922,000	17.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		477.00000	518,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		286.00000	251,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,224.00000	1,294,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		33.00000	27,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,195.00000	2,272,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	5,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,192.00000	3,268,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		212.00000	227,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		821.00000	760,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,159.00000	8,083,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,160.00000	6,084,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		18.00000	18,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,177.00000	4,101,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		66.00000	68,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,225.00000	2,151,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		327.00000	354,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		486.00000	437,000	15.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		914.00000	975,000	14.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		73.00000	58,000	14.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,850.00000	1,925,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		9.00000	8,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,842.00000	2,919,000	21.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,841.00000	3,918,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,209.00000	8,133,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,210.00000	6,134,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		17.00000	17,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,226.00000	4,150,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		64.00000	65,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,273.00000	2,198,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		311.00000	337,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		520.00000	470,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		874.00000	934,000	14.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		83.00000	67,000	14.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,801.00000	1,876,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		10.00000	9,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,792.00000	2,869,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,791.00000	3,868,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,609.00000	8,533,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,610.00000	6,534,000	25.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		10.00000	10,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,619.00000	4,543,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		48.00000	48,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,657.00000	2,581,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		592.00000	639,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		201.00000	172,000	14.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,413.00000	1,486,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		22.00000	19,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,394.00000	2,470,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,391.00000	3,468,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,659.00000	8,583,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,660.00000	6,584,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		10.00000	10,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,669.00000	4,593,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		47.00000	47,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,706.00000	2,630,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		202.00000	217,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		861.00000	800,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		561.00000	607,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		220.00000	190,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,365.00000	1,438,000	15.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		24.00000	21,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,344.00000	2,421,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	4,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,341.00000	3,418,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,360.00000	7,284,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	4,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,363.00000	5,287,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		30.00000	29,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,389.00000	3,312,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		114.00000	119,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,473.00000	1,402,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,641.00000	4,718,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,518.00000	1,447,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		109.00000	114,000	19.83	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		84.00000	86,000	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,893.00000	1,819,000	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		102.00000	106,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,611.00000	1,539,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		81.00000	83,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,940.00000	1,866,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		343.00000	372,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		452.00000	405,000	15.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.88360	7.80440		15.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		419.00000	425,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		615.00000	541,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		399.00000	433,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		645.00000	599,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		410.00000	447,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		556.00000	513,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		973.00000	919,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		277.00000	303,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,776.00000	2,704,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		80.00000	88,000	23.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.53520	11.48890		13.75	6,402,036.00	555	32,036.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,561.00000	10,515,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,561.00000	8,515,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,861.00000	10,815,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,861.00000	8,815,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,361.00000	10,315,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,361.00000	8,315,000	38.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,361.00000	6,315,000	33.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,361.00000	4,315,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,211.00000	10,165,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,211.00000	8,165,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,211.00000	6,165,000	32.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,212.00000	4,165,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,111.00000	10,065,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,111.00000	8,065,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		13.00000	12,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,124.00000	2,077,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		45.00000	46,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,156.00000	1,111,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		909.00000	952,000	14.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		20.00000	17,000	14.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,891.00000	1,937,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	2,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	38.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,911.00000	9,865,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,911.00000	7,865,000	38.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,961.00000	9,915,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,961.00000	7,915,000	38.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		56.00000	57,000	17.72	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,017.00000	972,000	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		275.00000	292,000	13.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		236.00000	207,000	13.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,051.00000	1,095,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		12.00000	10,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,041.00000	2,087,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2.00000	2,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,411.00000	10,365,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,411.00000	6,365,000	33.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,411.00000	4,365,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,611.00000	10,565,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,611.00000	8,565,000	38.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,611.00000	6,565,000	33.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,761.00000	10,715,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,761.00000	8,715,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		75.00000	78,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		836.00000	793,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		390.00000	415,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		151.00000	130,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,247.00000	1,292,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		8.00000	7,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,811.00000	10,765,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,811.00000	8,765,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		359.00000	382,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		170.00000	147,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,198.00000	1,242,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		9.00000	7,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,711.00000	10,665,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,711.00000	8,665,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		5.00000	5,000	23.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,716.00000	2,670,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		21.00000	21,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,732.00000	1,686,000	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		81.00000	84,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		792.00000	749,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		422.00000	449,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		133.00000	114,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,296.00000	1,341,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		7.00000	6,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,661.00000	10,615,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,661.00000	6,615,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,661.00000	4,615,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,511.00000	10,465,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,511.00000	8,465,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,461.00000	10,415,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,461.00000	8,415,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,461.00000	6,415,000	33.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,461.00000	4,415,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,311.00000	10,265,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,311.00000	8,265,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,311.00000	6,265,000	32.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,311.00000	4,265,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		153.00000	161,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		464.00000	426,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		730.00000	770,000	14.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		41.00000	35,000	14.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,692.00000	1,738,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		3.00000	3,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,261.00000	10,215,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,261.00000	8,215,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,161.00000	10,115,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,161.00000	8,115,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		12.00000	11,000	22.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,173.00000	2,126,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		196.00000	207,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		357.00000	322,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		863.00000	905,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		24.00000	20,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,061.00000	10,015,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,061.00000	8,015,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	33.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,561.00000	6,515,000	33.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	30.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,561.00000	5,515,000	30.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,561.00000	4,515,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,562.00000	3,516,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		14.00000	14,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,075.00000	2,029,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		48.00000	49,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,109.00000	1,064,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		230.00000	244,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		291.00000	259,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		956.00000	999,000	14.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		17.00000	14,000	14.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,941.00000	1,987,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2.00000	2,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		4.00000	4,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,765.00000	2,719,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	35.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,111.00000	7,065,000	35.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,111.00000	5,065,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,112.00000	4,066,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		95.00000	99,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		706.00000	664,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		492.00000	522,000	13.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		103.00000	87,000	13.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	35.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,011.00000	6,965,000	35.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		26.00000	27,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,537.00000	1,492,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		111.00000	116,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		622.00000	581,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		567.00000	600,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		78.00000	65,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,494.00000	1,539,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		5.00000	4,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	34.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,711.00000	6,665,000	34.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	30.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,711.00000	5,665,000	30.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,711.00000	4,665,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,712.00000	3,666,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	11,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,222.00000	2,176,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		39.00000	40,000	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,250.00000	1,205,000	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		180.00000	190,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		391.00000	355,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		818.00000	859,000	14.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		29.00000	24,000	14.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,792.00000	1,837,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		3.00000	2,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		141.00000	148,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		502.00000	463,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		688.00000	726,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		49.00000	41,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,643.00000	1,688,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		4.00000	3,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	32.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,161.00000	6,115,000	32.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,161.00000	5,115,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		22.00000	22,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,683.00000	1,637,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		87.00000	91,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		748.00000	706,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,345.00000	1,391,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		6.00000	6,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	35.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,061.00000	7,015,000	35.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,061.00000	5,015,000	28.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,062.00000	4,016,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		6.00000	6,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,567.00000	2,521,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		25.00000	25,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,586.00000	1,540,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		102.00000	107,000	16.05	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		663.00000	622,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		529.00000	561,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		90.00000	76,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,444.00000	1,490,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		5.00000	5,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	35.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,961.00000	6,915,000	35.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,961.00000	5,915,000	31.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,961.00000	4,915,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,962.00000	3,916,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		28.00000	28,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,489.00000	1,443,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		120.00000	126,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		581.00000	541,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		606.00000	641,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		67.00000	56,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,543.00000	1,589,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		4.00000	4,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		30.00000	30,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,441.00000	1,395,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		130.00000	137,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		541.00000	502,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,593.00000	1,638,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		4.00000	3,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,761.00000	6,715,000	34.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,761.00000	5,715,000	31.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,761.00000	4,715,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,762.00000	3,716,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		36.00000	37,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,297.00000	1,252,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		166.00000	175,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		427.00000	390,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		774.00000	814,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		35.00000	29,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,742.00000	1,788,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		3.00000	3,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	10,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,271.00000	2,225,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,511.00000	6,465,000	33.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,511.00000	5,465,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,511.00000	4,465,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,512.00000	3,466,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		16.00000	16,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,977.00000	1,931,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,261.00000	6,215,000	32.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,261.00000	5,215,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,262.00000	4,215,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	2,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,263.00000	3,217,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		20.00000	20,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,781.00000	1,735,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,061.00000	6,015,000	32.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		329.00000	350,000	13.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		190.00000	165,000	13.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,149.00000	1,193,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		10.00000	8,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,140.00000	2,186,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,911.00000	5,865,000	31.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,911.00000	4,865,000	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		3.00000	3,000	23.61	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,914.00000	2,868,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		301.00000	321,000	13.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		212.00000	186,000	13.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,100.00000	1,144,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		11.00000	9,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,011.00000	4,965,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,012.00000	3,966,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	3,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,014.00000	2,968,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		15.00000	15,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,026.00000	1,980,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		52.00000	53,000	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,063.00000	1,018,000	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		250.00000	265,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		261.00000	230,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,002.00000	1,046,000	14.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		13.00000	11,000	14.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,991.00000	2,037,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2.00000	2,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,411.00000	8,365,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,911.00000	6,865,000	34.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	30.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,411.00000	5,365,000	30.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	25.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,912.00000	3,866,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	7,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,419.00000	2,372,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		60.00000	62,000	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		971.00000	927,000	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		646.00000	683,000	13.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		57.00000	48,000	13.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,090.00000	2,136,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,589.00000	3,635,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		6.00000	6,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,517.00000	2,471,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,661.00000	8,615,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	35.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,161.00000	7,115,000	35.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,661.00000	5,615,000	30.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,162.00000	4,116,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	5,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,666.00000	2,620,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		42.00000	43,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,203.00000	1,158,000	18.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		456.00000	485,000	13.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		117.00000	100,000	13.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,841.00000	1,887,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,339.00000	3,385,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,111.00000	9,065,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,611.00000	7,565,000	37.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,111.00000	6,065,000	32.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,611.00000	4,565,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	2,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,113.00000	3,067,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		23.00000	23,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,634.00000	1,588,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		212.00000	225,000	14.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		323.00000	290,000	14.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,395.00000	1,440,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		6.00000	5,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,889.00000	2,935,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	34.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,811.00000	6,765,000	34.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,811.00000	5,765,000	31.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,811.00000	4,765,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,812.00000	3,766,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		4.00000	4,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,815.00000	2,769,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	9,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,320.00000	2,274,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		19.00000	18,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,830.00000	1,783,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		34.00000	35,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,345.00000	1,300,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		69.00000	72,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		880.00000	837,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		5.00000	5,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,616.00000	2,570,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	34.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,861.00000	6,815,000	34.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,861.00000	5,815,000	31.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,861.00000	4,815,000	28.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,862.00000	3,816,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		8.00000	8,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,369.00000	2,323,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		18.00000	17,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,879.00000	1,832,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		32.00000	32,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,393.00000	1,347,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		64.00000	66,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		925.00000	881,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	7,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,468.00000	2,422,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.96	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,011.00000	5,965,000	31.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		17.00000	16,000	21.69	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,928.00000	1,881,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	4,000	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,865.00000	2,819,000	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,311.00000	9,265,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	36.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,311.00000	7,265,000	36.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,311.00000	5,265,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	2,000	24.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,313.00000	3,267,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,689.00000	2,735,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,211.00000	9,165,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,211.00000	7,165,000	35.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,211.00000	5,165,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,213.00000	3,167,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,789.00000	2,835,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,261.00000	9,215,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,261.00000	7,215,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,739.00000	2,785,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,511.00000	9,465,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	36.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,511.00000	7,465,000	36.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,489.00000	2,536,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	21.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,611.00000	9,565,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	30.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,611.00000	5,565,000	30.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,612.00000	3,566,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,390.00000	2,436,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,561.00000	9,515,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	37.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,561.00000	7,515,000	37.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,440.00000	2,486,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,661.00000	9,615,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,661.00000	7,615,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,662.00000	3,616,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,340.00000	2,386,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	1,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,811.00000	9,765,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,811.00000	7,765,000	37.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,190.00000	2,236,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,861.00000	9,815,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,861.00000	7,815,000	38.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,761.00000	9,715,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,761.00000	7,715,000	37.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,240.00000	2,286,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,061.00000	9,015,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	3,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,064.00000	3,018,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,939.00000	2,985,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,290.00000	2,336,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	1,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,289.00000	3,335,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,439.00000	3,485,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,239.00000	3,285,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,361.00000	9,315,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	36.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,361.00000	7,315,000	36.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,361.00000	5,315,000	29.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		2.00000	2,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,363.00000	3,317,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,639.00000	2,685,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,161.00000	9,115,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		2.00000	2,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,163.00000	3,117,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,839.00000	2,885,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,139.00000	3,185,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,911.00000	8,865,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,089.00000	3,135,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	38.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,411.00000	9,365,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	36.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,411.00000	7,365,000	36.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		2.00000	1,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,413.00000	3,366,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,589.00000	2,636,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,011.00000	9,965,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,011.00000	7,965,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,461.00000	9,415,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	36.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,461.00000	7,415,000	36.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	30.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,461.00000	5,415,000	30.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,462.00000	3,416,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,539.00000	2,586,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,711.00000	9,665,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,711.00000	7,665,000	37.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010			11.70650	11.65920		14.58	5,911,782.50	505	2,265.00
£ / R	On	13/09/2010	12.80	Call		145.00000	173,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.80	Put		1,286.00000	1,267,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Call		164.00000	194,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Put		1,205.00000	1,188,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Call		154.00000	184,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Put		1,245.00000	1,228,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010			11.87830	11.83020		15.10	0.00	0	88.00
¥ / R	On	14/06/2010			0.08170	0.08090		17.98	0.00	0	1,364.00
¥ / R	On	14/06/2010	0.08	Call		280.00000	322,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		190.00000	152,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		49.00000	56,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		959.00000	886,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,096.00000	1,175,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		6.00000	5,000	20.00	0.00	0	0.00
¥ / R	On	13/09/2010			0.08310	0.08220		23.89	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		430.00000	472,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		500.00000	452,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010			10.15100	10.08130		12.27	517,701.00	51	27,482.00
€ / R	On	14/06/2010	12.10	Call		2.00000	2,000	18.15	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,021.00000	1,951,000	18.15	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		3.00000	3,000	17.55	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		1,822.00000	1,752,000	17.55	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		2.00000	2,000	17.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,921.00000	1,851,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,219.00000	9,149,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,219.00000	7,149,000	32.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,219.00000	5,149,000	28.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	22.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,219.00000	3,149,000	22.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		10.00000	11,000	15.74	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,229.00000	1,160,000	15.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		120.00000	137,000	12.72	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		339.00000	286,000	12.72	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		796.00000	861,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		15.00000	10,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,782.00000	1,851,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,781.00000	2,851,000	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,519.00000	9,449,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,519.00000	7,449,000	33.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	29.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,519.00000	5,449,000	29.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,519.00000	3,449,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		5.00000	5,000	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,524.00000	1,454,000	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		57.00000	65,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		576.00000	514,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		529.00000	586,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		48.00000	35,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,483.00000	1,552,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	1,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,481.00000	2,551,000	19.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,619.00000	9,549,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	33.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,619.00000	7,549,000	33.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,619.00000	5,549,000	30.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,619.00000	3,549,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		4.00000	4,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,623.00000	1,553,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		45.00000	51,000	13.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		664.00000	600,000	13.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		448.00000	501,000	12.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		67.00000	50,000	12.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,383.00000	1,452,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	1,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,381.00000	2,451,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,269.00000	9,199,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,269.00000	7,199,000	32.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,269.00000	5,199,000	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,269.00000	3,199,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		9.00000	10,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,278.00000	1,209,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		106.00000	122,000	12.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		375.00000	321,000	12.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		749.00000	814,000	13.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		18.00000	13,000	13.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,732.00000	1,801,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,731.00000	2,801,000	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,319.00000	9,249,000	33.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,319.00000	7,249,000	32.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	29.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,319.00000	5,249,000	29.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,319.00000	3,249,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		8.00000	9,000	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,327.00000	1,258,000	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		94.00000	108,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		413.00000	357,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		703.00000	767,000	13.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		22.00000	16,000	13.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,682.00000	1,752,000	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,681.00000	2,751,000	19.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,469.00000	9,399,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,469.00000	7,399,000	33.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,469.00000	5,399,000	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,469.00000	3,399,000	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		6.00000	6,000	16.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,475.00000	1,405,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		65.00000	74,000	13.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		534.00000	473,000	13.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		571.00000	630,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		40.00000	29,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,533.00000	1,602,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,531.00000	2,601,000	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,369.00000	9,299,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,369.00000	7,299,000	32.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	29.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,369.00000	5,299,000	29.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,369.00000	3,299,000	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		7.00000	8,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,376.00000	1,307,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		83.00000	95,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		452.00000	394,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		658.00000	720,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		27.00000	19,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,632.00000	1,702,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	17.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,631.00000	2,701,000	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,419.00000	9,349,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,419.00000	7,349,000	32.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	29.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,419.00000	5,349,000	29.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,419.00000	3,349,000	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		6.00000	7,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,425.00000	1,356,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		74.00000	84,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		493.00000	433,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		614.00000	675,000	13.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		33.00000	24,000	13.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,582.00000	1,652,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,581.00000	2,651,000	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,769.00000	9,699,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,769.00000	7,699,000	33.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,769.00000	5,699,000	30.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,769.00000	3,699,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		3.00000	3,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,772.00000	1,702,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		31.00000	34,000	14.38	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		800.00000	733,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		338.00000	384,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		107.00000	83,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,234.00000	1,303,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	2,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,231.00000	2,301,000	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,719.00000	9,649,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	33.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,719.00000	7,649,000	33.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,719.00000	5,649,000	30.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,719.00000	3,649,000	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		3.00000	3,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,722.00000	1,652,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		35.00000	39,000	14.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		754.00000	688,000	14.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		373.00000	422,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		92.00000	71,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,284.00000	1,353,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	2,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,281.00000	2,351,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,819.00000	9,749,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,819.00000	7,749,000	33.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,819.00000	5,749,000	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,819.00000	3,749,000	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		27.00000	30,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		846.00000	779,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		305.00000	348,000	12.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		124.00000	97,000	12.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,185.00000	1,253,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	2,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,181.00000	2,251,000	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,869.00000	9,799,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,869.00000	7,799,000	33.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,869.00000	5,799,000	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,869.00000	3,799,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		2.00000	2,000	17.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,871.00000	1,801,000	17.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		24.00000	27,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		893.00000	826,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		274.00000	314,000	12.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		143.00000	113,000	12.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,135.00000	1,204,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	3,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,131.00000	2,201,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,669.00000	9,599,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	33.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,669.00000	7,599,000	33.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,669.00000	5,599,000	30.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	23.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,669.00000	3,599,000	23.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		4.00000	4,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,673.00000	1,603,000	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		39.00000	44,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		708.00000	643,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		410.00000	461,000	12.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		79.00000	60,000	12.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,333.00000	1,402,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	1,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,331.00000	2,401,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,919.00000	9,849,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,919.00000	7,849,000	33.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,919.00000	5,849,000	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,919.00000	3,849,000	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		21.00000	23,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		940.00000	872,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		244.00000	281,000	12.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		163.00000	130,000	12.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,086.00000	1,154,000	14.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		5.00000	3,000	14.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,082.00000	2,151,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,069.00000	9,999,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,069.00000	7,999,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,069.00000	5,999,000	31.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	25.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,069.00000	3,999,000	25.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		2.00000	2,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,071.00000	2,001,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		14.00000	16,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,083.00000	1,015,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		170.00000	195,000	12.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		239.00000	194,000	12.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		939.00000	1,006,000	13.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		8.00000	5,000	13.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,932.00000	2,001,000	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	18.76	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.30540	10.23430		13.03	0.00	0	4,770.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		71.00000	76,000	17.16	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,502.00000	1,436,000	17.16	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		357.00000	390,000	12.88	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		323.00000	285,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.45940	10.38640		13.62	0.00	0	2,001.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,814.00000	9,741,000	24.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,815.00000	7,742,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		4.00000	5,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,818.00000	5,746,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		33.00000	36,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,847.00000	3,777,000	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		116.00000	126,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,930.00000	1,867,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		232.00000	251,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,046.00000	992,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		540.00000	581,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		354.00000	322,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,241.00000	1,308,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		55.00000	49,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,197.00000	2,269,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		11.00000	10,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		127.00000	139,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,791.00000	1,730,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,864.00000	9,791,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,865.00000	7,792,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		4.00000	4,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,868.00000	5,795,000	21.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		32.00000	35,000	21.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,896.00000	3,826,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		113.00000	123,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,977.00000	1,914,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		223.00000	242,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,087.00000	1,033,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		515.00000	556,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		379.00000	347,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,196.00000	1,262,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		60.00000	53,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,148.00000	2,220,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	11,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,564.00000	10,491,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,565.00000	8,492,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	3,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,566.00000	6,494,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		17.00000	19,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,581.00000	4,510,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		70.00000	77,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,634.00000	2,568,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		136.00000	148,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,700.00000	1,639,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		283.00000	306,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		847.00000	797,000	14.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		675.00000	723,000	12.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		239.00000	214,000	12.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,472.00000	1,541,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		36.00000	32,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,464.00000	10,391,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,465.00000	8,392,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	3,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,467.00000	6,394,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		18.00000	21,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,482.00000	4,412,000	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		75.00000	83,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,539.00000	2,474,000	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		145.00000	158,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,609.00000	1,549,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		307.00000	332,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		771.00000	723,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		737.00000	787,000	12.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		201.00000	178,000	12.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,567.00000	1,637,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		31.00000	28,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,614.00000	9,541,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	2,000	23.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,615.00000	7,543,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		5.00000	6,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,619.00000	5,547,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		36.00000	41,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,650.00000	3,582,000	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		132.00000	143,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,746.00000	1,684,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		271.00000	294,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		885.00000	835,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		646.00000	693,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		260.00000	234,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,426.00000	1,494,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		40.00000	35,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,395.00000	2,467,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	8,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,714.00000	9,641,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	2,000	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,715.00000	7,643,000	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		5.00000	5,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,719.00000	5,646,000	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		34.00000	38,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,748.00000	3,679,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		123.00000	134,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,837.00000	1,775,000	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		251.00000	272,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		965.00000	913,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		591.00000	635,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		305.00000	276,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,333.00000	1,400,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		47.00000	41,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,296.00000	2,368,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	9,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,014.00000	9,941,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,015.00000	7,942,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	4,000	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,017.00000	5,945,000	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		29.00000	33,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,043.00000	3,974,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		103.00000	112,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,117.00000	2,053,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		199.00000	216,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,213.00000	1,157,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		448.00000	485,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		462.00000	426,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,062.00000	1,126,000	12.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		76.00000	67,000	12.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,000.00000	2,072,000	14.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		14.00000	13,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,164.00000	10,091,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,165.00000	8,092,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,167.00000	6,094,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		25.00000	29,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,189.00000	4,120,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		93.00000	102,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,257.00000	2,193,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		179.00000	194,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,343.00000	1,285,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		394.00000	426,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		558.00000	517,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		945.00000	1,002,000	12.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		109.00000	93,000	12.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,855.00000	1,926,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		19.00000	17,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,464.00000	9,391,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	2,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,466.00000	7,393,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		6.00000	7,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,470.00000	5,398,000	21.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		40.00000	44,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,504.00000	3,435,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,543.00000	2,616,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	7,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,514.00000	9,441,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	2,000	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,516.00000	7,443,000	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		6.00000	7,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,520.00000	5,448,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		39.00000	43,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,553.00000	3,484,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		140.00000	153,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,654.00000	1,594,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		294.00000	319,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		808.00000	760,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		705.00000	754,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		219.00000	195,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,520.00000	1,589,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		34.00000	30,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,494.00000	2,566,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	7,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,564.00000	9,491,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		2.00000	2,000	23.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,566.00000	7,493,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		6.00000	6,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,570.00000	5,497,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		38.00000	42,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,602.00000	3,533,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,444.00000	2,517,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	8,000	16.08	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			344.08000	344.07000			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			316.73100	316.54500			0.00	0	1,047.00
ALBI	On	05/08/2010	Index Future			316.78100	316.59700			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.88970	6.88030		9.07	688,970.00	100	10,882.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.23	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,720.00000	7,710,000	40.23	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,720.00000	5,710,000	38.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.67	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,720.00000	3,710,000	34.67	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2.00000	1,000	21.79	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,722.00000	1,711,000	21.79	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		309.00000	315,000	11.17	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		29.00000	25,000	11.17	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,280.00000	1,290,000	16.75	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	16.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,280.00000	2,290,000	14.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	14.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,280.00000	3,290,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,280.00000	4,290,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,670.00000	7,660,000	40.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,670.00000	5,660,000	37.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,670.00000	3,660,000	34.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		2.00000	1,000	21.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,672.00000	1,661,000	21.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		354.00000	360,000	11.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		24.00000	20,000	11.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,330.00000	1,340,000	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,330.00000	2,340,000	14.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	14.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,330.00000	3,340,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,330.00000	4,340,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,620.00000	7,610,000	40.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	37.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,620.00000	5,610,000	37.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	34.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,620.00000	3,610,000	34.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		2.00000	1,000	21.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,622.00000	1,611,000	21.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		399.00000	406,000	12.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		19.00000	16,000	12.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,380.00000	1,390,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,380.00000	2,390,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,380.00000	3,390,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,380.00000	4,390,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		223.00000	230,000	10.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		43.00000	40,000	10.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,970.00000	7,960,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,970.00000	5,960,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	36.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,970.00000	3,960,000	36.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	23.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,971.00000	1,961,000	23.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		112.00000	119,000	9.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		82.00000	79,000	9.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,032.00000	1,041,000	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		2.00000	1,000	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,030.00000	2,040,000	14.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,030.00000	3,040,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,030.00000	4,040,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,870.00000	7,860,000	40.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,870.00000	5,860,000	38.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	35.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,870.00000	3,860,000	35.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	22.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,871.00000	1,861,000	22.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		183.00000	190,000	9.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		53.00000	50,000	9.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,131.00000	1,140,000	17.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	0,000	17.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,130.00000	2,140,000	14.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	14.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,130.00000	3,140,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,130.00000	4,140,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,020.00000	8,010,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,020.00000	6,010,000	38.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	36.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,020.00000	4,010,000	36.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	23.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,021.00000	2,011,000	23.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		91.00000	97,000	9.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		111.00000	107,000	9.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		983.00000	991,000	17.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		3.00000	1,000	17.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,980.00000	1,990,000	14.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	14.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,980.00000	2,990,000	13.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	13.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,980.00000	3,990,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,920.00000	7,910,000	40.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,920.00000	5,910,000	38.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	35.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,920.00000	3,910,000	35.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		1.00000	1,000	23.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,921.00000	1,911,000	23.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		146.00000	153,000	9.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		66.00000	63,000	9.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,082.00000	1,090,000	17.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	0,000	17.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,080.00000	2,090,000	14.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	14.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,080.00000	3,090,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,080.00000	4,090,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,770.00000	7,760,000	40.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	38.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,770.00000	5,760,000	38.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,770.00000	3,760,000	34.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		2.00000	1,000	22.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,772.00000	1,761,000	22.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		265.00000	272,000	10.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		35.00000	32,000	10.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,231.00000	1,240,000	16.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	0,000	16.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,230.00000	2,240,000	14.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,230.00000	3,240,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,230.00000	4,240,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,270.00000	8,260,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,270.00000	6,260,000	38.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	36.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,270.00000	4,260,000	36.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	1,000	25.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,271.00000	2,261,000	25.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		34.00000	35,000	11.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		304.00000	295,000	11.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		736.00000	744,000	14.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		6.00000	4,000	14.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,730.00000	1,740,000	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,730.00000	2,740,000	13.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	13.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,730.00000	3,740,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,220.00000	8,210,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,220.00000	6,210,000	38.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	36.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,220.00000	4,210,000	36.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,221.00000	2,211,000	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		41.00000	42,000	10.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		261.00000	252,000	10.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		785.00000	793,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		5.00000	3,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,780.00000	1,790,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,780.00000	2,790,000	13.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	13.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,780.00000	3,790,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,120.00000	8,110,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,120.00000	6,110,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	36.40	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,120.00000	4,110,000	36.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	24.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,121.00000	2,111,000	24.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		61.00000	64,000	10.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		181.00000	174,000	10.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		884.00000	892,000	16.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		4.00000	2,000	16.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,880.00000	1,890,000	15.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	15.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,880.00000	2,890,000	13.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	13.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,880.00000	3,890,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,070.00000	8,060,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,070.00000	6,060,000	38.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	36.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,070.00000	4,060,000	36.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	24.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,071.00000	2,061,000	24.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		74.00000	79,000	9.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		144.00000	139,000	9.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		933.00000	941,000	16.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		3.00000	1,000	16.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,930.00000	1,940,000	14.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	14.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,930.00000	2,940,000	13.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	13.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,930.00000	3,940,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,320.00000	8,310,000	40.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,320.00000	6,310,000	38.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	36.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,320.00000	4,310,000	36.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	25.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,321.00000	2,311,000	25.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		28.00000	28,000	11.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		348.00000	338,000	11.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		687.00000	694,000	14.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		7.00000	4,000	14.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,680.00000	1,690,000	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,680.00000	2,690,000	13.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	13.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,680.00000	3,690,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.50	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,170.00000	8,160,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,170.00000	6,160,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,170.00000	4,160,000	36.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	24.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,171.00000	2,161,000	24.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		50.00000	52,000	10.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		220.00000	212,000	10.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		834.00000	842,000	15.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		4.00000	2,000	15.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,830.00000	1,840,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,830.00000	2,840,000	13.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	13.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,830.00000	3,840,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,370.00000	8,360,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,370.00000	6,360,000	38.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	36.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,370.00000	4,360,000	36.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		1.00000	0,000	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,371.00000	2,360,000	26.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		23.00000	23,000	11.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		393.00000	383,000	11.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		638.00000	645,000	14.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		8.00000	5,000	14.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,630.00000	1,640,000	15.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,630.00000	2,640,000	13.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,630.00000	3,640,000	13.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	13.55	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.92030	6.91080		10.80	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.94770	6.93750		11.64	0.00	0	650.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.41630	7.37790		9.76	74,163.00	10	95.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		164.00000	185,000	10.29	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		86.00000	69,000	10.29	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		133.00000	152,000	10.03	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		105.00000	86,000	10.03	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		198.00000	222,000	10.55	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		70.00000	56,000	10.55	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.52470	7.48460		11.32	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			138.33000	138.27900			0.00	0	2.00
GOVI On	06/05/2010	GOVI			318.24800	318.07900		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		83,807.00000	85,086,000	6.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	06/05/2010	GOVI	309.80	Put		1,017.00000	606,000	6.80	0.00	0	0.00
GOVI	On	05/08/2010	GOVI			323.75400	323.58300		6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Call		96,646.00000	97,462,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		16,816.00000	15,922,000	6.57	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			362.50200	362.29100			0.00	0	497.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.60000	6.60000			0.00	0	500.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.40000	6.56000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.40800	6.51000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/07/2010	Jibar Tradeable Future			6.38000	6.50000			0.00	0	1,000.00
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.38100	6.50000			0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.38900	6.51000			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.43900	6.60000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.60500	6.84000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.88800	7.13000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.26200	7.48000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.57400	7.79000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.67900	7.91000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			308.11700	307.84800			0.00	0	3.00
R155	On	06/05/2010	Bond Future			6.88600	6.85600		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		831.00000	792,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		1.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		895.00000	856,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		766.00000	727,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.80300	7.79400		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		3,437.00000	3,392,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		1,105.00000	1,047,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		89.00000	76,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		725.00000	666,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		201.00000	187,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.86800	7.85800		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,204.00000	4,155,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		79.00000	77,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,174.00000	3,125,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		187.00000	185,000	3.87	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		5,280.00000	5,231,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		31.00000	29,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		395.00000	395,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,230.00000	2,183,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.87700	7.86600		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,282.00000	3,268,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		463.00000	498,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,454.00000	3,441,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		416.00000	453,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,114.00000	3,095,000	4.10	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		514.00000	545,000	4.10	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.74300	8.76400		7.75	0.00	0	17,729.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,412.00000	2,552,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		173.00000	111,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.80300	8.82400		9.25	56,960,335.53	491	2,722.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,828.00000	4,955,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		893.00000	821,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,000.00000	2,062,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,705.00000	2,567,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,529.00000	8,701,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		229.00000	202,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,493.00000	10,677,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		108.00000	93,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.83300	8.85600		9.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Call		5,545.00000	5,565,000	9.67	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,941.00000	1,745,000	9.67	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,838.00000	5,875,000	9.70	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,789.00000	1,610,000	9.70	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,259.00000	5,261,000	9.63	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,103.00000	1,889,000	9.63	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		0.00000	3,687,000	9.39	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		0.00000	2,903,000	9.39	43,545,000.00	15,000	7,500.00
R201	On	06/05/2010	Bond Future			7.73400	7.72500		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,978.00000	2,943,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.80300	7.79300		3.75	71,996,957.12	688	688.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,393.00000	4,355,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		24.00000	23,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.80500	7.79400		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,847.00000	2,767,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		388.00000	347,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,982.00000	2,906,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		351.00000	314,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,715.00000	2,630,000	3.80	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		428.00000	381,000	3.80	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.36500	8.35600		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		3,397.00000	3,348,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1.00000	0,000	5.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/08/2010	Bond Future			8.43800	8.42800		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,355.00000	4,300,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		171.00000	168,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.47200	8.46100		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,358.00000	4,345,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		446.00000	489,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,555.00000	4,544,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		401.00000	446,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,165.00000	4,149,000	6.19	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		495.00000	535,000	6.19	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.46500	8.45600		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		3,160.00000	3,105,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		4.00000	2,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,942.00000	5,889,000	5.98	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	0,000	5.98	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		395.00000	378,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		655.00000	585,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.53700	8.52700		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,319.00000	4,257,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		255.00000	250,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.56900	8.55900		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,478.00000	4,420,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		674.00000	672,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,685.00000	4,632,000	7.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.30	Put		613.00000	616,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,275.00000	4,211,000	6.96	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		740.00000	732,000	6.96	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.70700	7.70800		2.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		3,208.00000	3,211,000	2.89	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	2.89	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.79000	7.79100		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,493.00000	3,495,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		12.00000	11,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.78800	7.78900		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,179.00000	2,185,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		241.00000	244,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,288.00000	2,296,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		215.00000	220,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,072.00000	2,077,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		268.00000	271,000	3.04	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.59500	8.58600		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,949.00000	3,894,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1.00000	1,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.66700	8.65700		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,064.00000	5,001,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		195.00000	191,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.69800	8.68800		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,160.00000	4,049,000	7.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Put		934.00000	881,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,362.00000	4,259,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		856.00000	812,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,962.00000	3,843,000	7.73	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,017.00000	956,000	7.73	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.63300	8.62400		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,868.00000	3,810,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2.00000	1,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.69700	8.68800		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,106.00000	5,045,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		223.00000	218,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.73000	8.72000		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,011.00000	4,035,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		831.00000	916,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,225.00000	4,252,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		752.00000	841,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,801.00000	3,823,000	8.36	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		914.00000	998,000	8.36	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.71900	8.73000		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		127.00000	110,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,023.00000	1,917,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.76400	8.77500		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,862.00000	1,879,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,062.00000	1,991,000	11.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future			8.78800	8.79900		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,715.00000	3,641,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,143.00000	1,981,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,936.00000	3,876,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,981.00000	1,834,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,500.00000	3,416,000	12.47	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,314.00000	2,142,000	12.47	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			314.34500	314.17600			0.00	0	100.00
Total for Derivatives :										350,941,182.35	39,345	769,377.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.86500	6.83500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.78500	7.77500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.73000	8.74500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.71500	7.71000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.34500	8.34000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.45000	8.44000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.69000	7.68500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.57500	8.56500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.61500	8.61000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.71000	8.72000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										350,941,182.35	39,345	769,377.00